## Financial Market Infrastructure: Ouantitative Disclosure

	Principle 4 Credit Risk			<b>F</b> rom		Class	ing Comise	(Unit : Millions of yen)	
	1	Principle 4 Credit Risk		Freq	uency		ing Service	Comments	
Ref.No.		Disclosure Description		Start Date	End Date	Interest Rate Futures Contracts	Daily Futures Contracts	comments	
4.1	Total value of default recourses	s (excluding initial and retained va	ariation margin)			Contracts			
4.1.1	Prefunded Own Capital	Before		2018/9/28	2018/9/28	800	2,000	1	
4.1.2		Alongside		2010/ 5/ 20	2010/ 5/ 20	000	2,000	-	
4.1.3		After		-		0	0	-	
4.1.4	Prefunded Participant	Required		1		3,113	6,057	-	
4.1.5	contributions	Posted	Post-Haircut	-		8,386	21,532		
4.1.6	Prefunded Other					0	0		
4.1.7	Committed Own/parent funds	Round of participant defaults		2018/9/28	2018/9/28	0	0		
4.1.8	Committed Participant	Initial round of participant defa	ılt			0	0		
4.1.9	commitments	Replenish the default fund				unlimited	unlimited		
4.1.10	Committed Other					0	0		
4.2	КССР				-				
4.2.1	Kccp - Kccp need only be repor	ted by those CCPs which are, or	seek to be a "qualifying CCP"	2018/9/28	2018/9/28	132	0		
	under relevant law								
4.3		sources (excluding initial and reta				l and split by			
4.3.1	Cash	Cash deposited at a central	Pre-Haircut	2018/9/28	2018/9/28	-	-	(4.3.3)"Secured cash deposited at	
	-	bank of issue of the currency	Post-Haircut	_		-		commercial banks" refers to the cash	
4.3.2		Cash deposited at other central		_		-	-	deposited at ordinary deposit account or	
122	4	banks	Post-Haircut	-		-	-	fixed deposit account in commercial bank,	
4.3.3		Secured cash deposited at	Pre-Haircut	_		3,675	17,717	which does not incur any loss at the	
	-	commercial banks	Post-Haircut	_		3,675	17,717	maturity.	
4.3.4		Unsecured cash deposited at	Pre-Haircut	_		0	0	-	
		commercial banks	Post-Haircut	_		0	0		
4.3.5	Non-cash	Sovereign Government Bonds -	Pre-Haircut	_		2,228	5,312		
	-	Domestic	Post-Haircut	_		2,183	5,222	-	
4.3.6		Sovereign Government Bonds -	Pre-Haircut	_		-	-	4	
4.2.7	4	Other	Post-Haircut	-		-		4	
4.3.7		Agency Bonds	Pre-Haircut	-		-	-	-	
4.3.8	-	State/municipal bonds	Post-Haircut Pre-Haircut	-		-	-	-	
4.3.0		State/municipal bonds	Post-Haircut	-				-	
4.3.9	-	Corporate bonds	Pre-Haircut	-				4	
1.5.5			Post-Haircut	-		-			
4.3.10		Equities	Pre-Haircut	-		4,754	850	-	
		-4	Post-Haircut	-		3,327	593		
4.3.11		Commodities - Gold	Pre-Haircut	-		-			
			Post-Haircut	-		-	-	1	
4.3.12	1	Commodities - Other	Pre-Haircut			-	-	1	
			Post-Haircut			-	-		
4.3.13		Commodities - Mutual	Pre-Haircut			-	-		
		Funds/UCITs	Post-Haircut			-	-		
4.3.14		Commodities - Other	Pre-Haircut			-	-		
			Post-Haircut			-	-		
4.3.15	In total		Pre-Haircut	_		10,657	23,879		
			Post-Haircut			9,186	23,532		
4.4	Credit Risk Disclosures			0017/10/1					
4.4.1	-	a minimum "Cover1" or "Cover2"	requirement in reraction to	2017/10/1	2018/9/28	4	3	(4.4.1) The number of expected defaulting	
4.4.2	total pre-funded default resour	ces within which the CCP assumes it v		-		1.40.4	1 - 1	members is defined as one Clearing	
4.4.2	,					1day	Iday	Member that would potentially cause the	
4.4.3		at would potentially need to be co te stress loss (in excess of initial		-		3,598	9,753	largest credit risk to TFX and several	
4.4.5	margin) that would be caused	,	, ,			5,590	9,755	Clearing Members with the lowest amount	
			12 months Average over previous 12	-		2,526	5,471	of net assets.	
	participant and its affiliates (inc	-				2,520		Interest Rate Futures Contracts : 3	
4.4.4	indirect participants) in extreme The number of business days,	e but plausible market conditions if any, on which the above	months No. of days	-		1	6	members / Daily Futures Contracts: 2	
		al pre-funded default resources				1	Ŭ	members	
4.4.5		ceeded actual pre-funded default		-		270	1,035	1	
	resources					-		$(4.4.3 \sim 4.4.6, 4.4.7 \sim 4.4.10)$ The estimated	
						-	1	largest aggregate stress loss (here in after	
						-		"ELL") is calculated on the basis of the	
						-		number of expected defaulting members	
						-	26		
						-	-		
						-	-		
1						-		1	
						-	-	4	
4.4.6	The actual largest aggregate cr	edit exposure to any single	Peak day amount in previous			0	1,803		
1	participant and its affiliates		12 months	_				4	
1			Average over previous 12			0	755		
4.1 =	The substant of the second		months	_				4	
4.4.7		te stress loss (in excess of initial	Peak day amount in previous			-	-		
	margin) that would be caused		12 months	-				4	
	participants and their affiliates		Average over previous 12			-	-		
440	for indirect participants) in extr The number of business days,	reme but plausible market	months	-				4	
4.4.8	the number of business days,	ir any, on which the above	No. of days	1	1	-	-		

	amount (4.4.3) exceeded actual pre-funded default resources	
4.4.9	The amount in 4.4.3 which exceeded actual pre-funded default	The top five amount
	resources	
4.4.10	The actual largest aggregate credit exposure to any two	Peak day amount in previous
	participants and theirits affiliates	12 months
		Average over previous 12
		months

	Principle 5 Collateral	Freq	uency	Clear	ing Service			
Ref.No.	Disclosure Description	Start Date	End Date	Interest Rate Futures Contracts	Daily Futures Contracts	Comments		
5.1	Assets eligible as initial margin, and the respective haircuts applied							
5.1.1	Assets eligible, and the respective haircuts applied	-	-	https://www.tfx.co.jp/en,	/rules/pdf/a-09_en.pdf	(5.1.1)(5.2.1)10 years is the sample period		
						for calculating haircut ratio since the		
						disclosure document of 1Q 2018.		
5.2	Assets Eligible for pre-funded participant contributions to the default resources, and the respective haircuts applied (if different from 5.1)							
5.2.1	Pre-funded participant contributions to the default resources	-	-	https://www.tfx.co.jp/en	/rules/pdf/b-18_en.pdf			
5.3	Results of testing of haircuts							
5.3.1	Confidedce interval targeted through the calculation of haircut	2018/7/1	2018/9/28	100%	100%			
5.3.2	Assumed holding/liquidation period for the assets accepted			4days	4days			
5.3.3	Look-back period used for testing the haircuts			1year	1year	·		
5.3.4	The number of days during the look-back period on which the fall in value during the assumed			0day	1day			
	holding/liquidation period exceeded the haircut on an asset							

		Principle 6 Margin		Freq	uency		ing Service	Contra i	
Ref.No.		<b>Disclosure Description</b>		Start Date	End Date	Interest Rate Futures Contracts	Daily Future FX	es Contracts Equity Index	Comments
.1	For each clearing service, total	nitial margin required, split by h	ouse and client			contracts		Equity Index	
.1.1	Total initial margin required		House Net	2018/9/28	2018/9/28	405	23,832		(6.1.1)"Total initial margin required" of
			Client Gross Client Net	_		- 1,458	67,565	7,039	TFX_FX and TFX_CFD includes the amo of variation margin.
			Total			1,863	91,397	7,580	
5.2 .2 1	For each clearing service, total			2010/0/20	2010/0/20				
5.2.1	Cash deposited at a central bank issue of the currency	House	Pre Haircut Post Haircut	2018/9/28	2018/9/28	-	-	-	(6.1.1~6.2.15)Initial margin deposit for TFX_FX and TFX_CFD is deposited only
	concerned	Client	Pre Haircut			-	-	-	JPY cash.
		Client	Post Haircut			-	-	-	
		Total Total	Pre Haircut Post Haircut	_		-	-	-	(6.2.3)"Secured cash deposited at
5.2.2	Cash deposited at other central		Pre Haircut			-	-	-	commercial bank" refers to the cash
	banks	House	Post Haircut	-		-	-	-	deposited at ordinary deposit account or fixed deposit account in commercial ban
		Client Client	Pre Haircut Post Haircut	-		-	-	-	and it does not incur any loss at the
		Total	Pre Haircut			-	-	-	maturity.
		Total	Post Haircut			-	-	-	-
5.2.3	Secured cash deposited at commercial bank	House	Pre Haircut Post Haircut	-		2,812 2,812	106,976 106,976	3,738 3,738	
		Client	Pre Haircut	_		3,272	293,215	53,453	
		Client	Post Haircut Pre Haircut	-		3,272 6,084	293,215 400,191	53,453 57,191	
		Total Total	Post Haircut	-		6,084	400,191	57,191	
5.2.4	Unsecured cash deposited at	House	Pre Haircut			-	-	-	
	commercial banks	House	Post Haircut	_		-	-	-	-
		Client Client	Pre Haircut Post Haircut	-		-	-	-	-
		Total	Pre Haircut				-	-	1
	Soucroign gevores-set 1	Total	Post Haircut	_		-	-		-
5.2.5	Sovereign government bonds - domestic	House	Pre Haircut Post Haircut	-		11,067 10,854	-	-	-
		Client	Pre Haircut			2,352	-	-	1
		Client	Post Haircut	_		2,304	-	-	-
		Total Total	Pre Haircut Post Haircut	-		13,419 13,158	-	-	-
5.2.6	Sovereign government bonds -	House	Pre Haircut	_			-	-	1
	other	House	Post Haircut			-	-	-	-
		Client Client	Pre Haircut Post Haircut	-		-	-	-	-
		Total	Pre Haircut			-	-	-	
		Total	Post Haircut			-	-	-	-
5.2.7	Agency bonds	House	Pre Haircut Post Haircut	_		-	-	-	-
		Client	Pre Haircut	-		-	-	-	-
		Client	Post Haircut	_		-	-	-	
		Total Total	Pre Haircut Post Haircut	-		-	-	-	-
5.2.8	State/municipal bonds	House	Pre Haircut	-		-	-	-	-
		House	Post Haircut			-	-	-	
		Client Client	Pre Haircut Post Haircut	-		-	-	-	
		Total	Pre Haircut	-		-	-	-	
		Total	Post Haircut			-	-	-	
5.2.9	Corporate bonds	House	Pre Haircut	_		-	-	-	-
		House Client	Post Haircut Pre Haircut	-		-	-	-	-
		Client	Post Haircut			-	-	-	
		Total	Pre Haircut	_		-	-	-	-
5.2.10	Equities	Total House	Post Haircut Pre Haircut	-		- 25,554	-		-
.2.10	Equiles	House	Post Haircut	_		17,885	-	-	-
		Client	Pre Haircut	_		496	-	-	
		Client Total	Post Haircut Pre Haircut	_		347 26,050	-	-	-
		Total	Post Haircut	-		18,232	-	-	-
5.2.11	Commodities - Gold	House	Pre Haircut	-		-	-	-	-
		House Client	Post Haircut Pre Haircut	-		-	-	-	
		Client	Post Haircut				-	-	]
		Total	Pre Haircut			-	-	-	
5.2.12	Commodities - Other	Total House	Post Haircut Pre Haircut	-		-	-	-	
		House	Post Haircut			-	-	-	]
		Client	Pre Haircut			-	-	-	
		Client Total	Post Haircut Pre Haircut	-		_	-	-	
		Total	Pre Haircut Post Haircut	-		-	-	-	-
5.2.13	Mutual funds / UCIT s	House	Pre Haircut			-	-	-	
		House Client	Post Haircut Pre Haircut	-		-	-	-	1
		Client	Pre Haircut Post Haircut	-		-	-	-	1
		Total	Pre Haircut			-	-	-	1
5714	Other	Total House	Post Haircut Pre Haircut	-		-	-	-	4
5.2.14		House	Pre Haircut Post Haircut	-		-	-	-	1
		Client	Pre Haircut	1		-	-	-	
		Client	Post Haircut	-		-	-	-	-
		Total Total	Pre Haircut Post Haircut	-		-	-	-	1
5.2.15	Total	House	Pre Haircut			39,433	106,976	3,738	
		House	Post Haircut	_		31,551	106,976	3,738	
		Client Client	Pre Haircut Post Haircut	-		6,120 5,922	293,215 293,215	53,453 53,453	
		Total	Pre Haircut			45,553	400,191	57,191	]
2	For onch density and the	Total	Post Haircut			37,474	400,191	57,191	
5.3 5.3.1	For each clearing service, total i Initial margin rates on	nitial margin held, split by house Interest Rate Futures Contracts		-	-	https://www.tfx.co.jp/en/	historical/future	s/spparam.htm	
	individual contracts where the					_			
	CCP sets such rates	FX Daily Futures Contracts	Individual Customers			https://www.click365.jp/e	en/start/start06	_02.html	
	i .	1		1	1	https://www.click365.jp/e		html	4
			Non-individual Customers and			ILLUS: //www.rureses.iv.	n/sram/sramis		
			Non-individual Customers and Market Makers			https://www.click365.jp/e			

54.1         Type of IM model         Different Rule Folume Contracts         Individual Customes         64.1 For Transactions ty Edublic Rule Contracts         For Daily Folume Contracts         For Daily Fo	6.4	Type of initial margin model use	ed (e.g. portfolio simulation or r	sk aggregation) for each clearing	service and t	he key model	l design parameters for ea	ch initial margin	model applied to	that clearing service
k.1         Provide Parameter Contracts         Editional Controme         Editional Con					-	-				
k         k         bit         bit<         bit         bit<						1				. , , ,
k1         intermed intermediate inter			FX Daily Futures Contracts	Individual Customers			Fixed leverage ratio(x25)	method		· · ·
Image: Province of the set of th						1				-
number         number<				Non-individual Customers			Historical volatility metho	d		
							in the second product of the second product	-		
				Market Makers			Historical volatility metho	d with the limit o	of maximum	relevant laws and regulations.
64.1         Equity Looks Daily Futures Contracts         Customers Market Malers         Customers Market Malers         (64.5) Cally Part Contracts         (64.5) Cally Part Co							,			
6.4.2         Type of IM model change effective date         Castomers         1,209         1,209           6.4.3         M model change effective date         Castomers         1,200         1,200           6.4.4         M model change effective date         Castomers         2017/27         2018/278         1,200           6.4.4         M model considered to maximum leverage         1,905/48         2017/27         2018/278         1,200           6.4.5         M model considered to maximum leverage         1,905/48         2017/27         2018/278         1,200           6.4.6         Mondel considered to maximum leverage         1,900/48         2017/27         2018/278         1,200           6.4.6         Mondel considered to maximum leverage         1,900/48         2018/278         1,200			Equity Index Daily Futures	Customers				d with the limit o	of maximum	(6.4.5)Display error corrected on February
Act         Protect Makers         Market Makers         Protect Makers							,			1, 2019
Ac.2         Type of I/M model change effective date         (*1)*** Transactions by Juddwall           6.4.2         Type of I/M model change effective date         (*1)***********************************			contracts	Market Makers				h		
6.4.2         Proof IM model change effective data         Customeres         Proof IM model change effective data         2018/2/19         Customeres of FA Daty Futures contracts           6.4.3         M model name         Market Makers         SFA18         2018/2/19         Customeres of FA Daty Futures contracts         Proof IM model change effective data         Pro										(*1)For Transactions by Individual
A.3       IM model name       Market Maker         A.4       IM model name       Market Maker         A.4.3       IM model name       Market Maker         A.4.4       IM model name       Market Maker         A.5.4       IM model name       Market Makers         Single tailer configure level       Individual Customers and Market Makers       Market Makers         A.6.4       Single tailer configure level       Individual Customers and Market Makers       10         A.6.4       Kange tailer configure level       Individual Customers and Market Makers       10         A.6.4.5       Kange tailer configure level       Individual Customers and Market Makers       10         A.6.4.5       Kange tailer configure level       Individual Customers and Market Makers       10         A.6.4.5       Kange tailer configure level       Individual Customers and Market Makers       10         A.6.1.6       Kange tailer configure level       Individual Customers and Market Makers       10         A.6.1.6       Individual Customers and Market Makers       10       10       10         A.6.1.0       Kange tailer configure level       10       10       10       10       10       10       10       10       10       10       10       10       10	6.4.2	Type of IM model change effect	tive date	Customers			1996/4/8	2017/2/27	2018/2/19	Customers of EX Daily Eutures contracts
6.4.3       M model hame		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		Market Makers	1		-		2018/1/26	TEX determines the Margin Deference
6.4.6       Minimized in many effective date       Individual Customers and Market Makers         6.4.7       Single-date contingence level, those and effective date       998, (999, 1099,	6.4.3	IM model name					SPAN®	-	-	
6.4.5       Single-tailed confidence level       Individual Customers and Market Makers         6.4.6       Single-tailed confidence level drage effective date       (*1)       99%       (*1)       <			e date		1		-	-	-	
bitspetid         Number of lange effective date         Impact of lange effective date         Impact of lange effective date           64.6         Single stalls confidence level change effective date         (2) <t< td=""><td>6.4.5</td><td>-</td><td></td><td></td><td>1</td><td></td><td>99%</td><td>(*1)</td><td>99%</td><td>-</td></t<>	6.4.5	-			1		99%	(*1)	99%	-
6.4.6       Single-taled confidence level designed with the ratio fully overs         6.4.7       Single-taled confidence level designed with the ratio fully overs         6.4.8       Lock back period change effective date       (?2) <t< td=""><td></td><td>-</td><td></td><td>nd Market Makers</td><td></td><td></td><td></td><td></td><td></td><td>_</td></t<>		-		nd Market Makers						_
6.4.7       Sample/data look-back period for calibrating the model       confidence level of 99% or more in price         6.4.8       Look back period change effective date       (*2)       (*2)       respect to at least three major currency         6.4.9       Adjustments or solars or weighting, if any applied to historial data       (*2)       (*2)       respect to at least three major currency         6.4.10       Close-out/holding periods       (*2)       (*2)       (*2)       respect to at least three major currency         6.4.12       Interest Rate Futures Contracts       interest Rate Futures Contracts       (*2)       (*2)       (*2)       respect to at least three major currency         6.4.14       Interest Rate Futures Contracts       individual Customers and Market Makers       interest Rate Futures Contracts       interest Rate Futures Contracts       (*3)Non-individual Customers and Market Makers         6.4.14       Frequency of parameter reviews data       Non-individual Customers and Market Makers       interest management framework.       (*3)Non-individual Customers and Market Makers         6.5.1       Results data/custom for indiminant many as and studies of overall risk data for sevice and each initial margin. As any accurrency (*2)       (*2)       (*2)       (*2)       (*2)       (*3)Non-individual Customers and Market Makers         6.5.1       Feagues of to sat weight forminant, this stouid include, for each charang service	646	-			-		/*ว\			confirmed that the ratio fully covers
6.4.8       Lob back period change effective date       movement data used in stress test with         6.4.8       Lob back period change effective date       movement data used in stress test with         6.4.8       Lob back period change effective date       movement data used in stress test with         6.4.10       Adjustments or scalars or weighting, if any, applied to histrical data       movement data used in stress test with         6.4.10       Adjustments or scalars or weighting, if any, applied to histrical data       movement data used in stress test with         6.4.11       Close-out/holding periods       interest Rate Futures Contracts       interest Rate Futures Contracts       interest Rate Futures Contracts         6.4.12       Dispective date       interest Rate Futures Contracts       Individual Customers and Market Makers       https://www.clck365.jp/en/start/start06_02.html       parameters are reviewed on cale stress are with data used in stress test with         6.4.14       Prequency of parameter reviews       Individual Customers and Market Makers       https://www.clck365.jp/en/start/start06_02.html       movemetidata used in stress test with         6.4.13       Prequency of parameter reviews       Individual Customers and Market Makers       https://www.clck365.jp/en/start/start06_02.html       movemetidata used in stress test with         6.4.14       Prequency of parameter reviews change effective date       intoi data used in stress test with       intoi					-				. ,	confidence level of 99% or more in price
6.4.9       Look back period change effective date <ul> <li>(*2)</li> <li>(*2)</li></ul>	0.4.7					1	omonths		ZHWEEKS	
6.4.9       Adjustments or scalars or weighting, if any, applied to histrical data         6.4.10       Adjustments or scalars or weighting, if any, applied to histrical data         6.4.10       Adjustments or scalars or weighting, if any, applied to histrical data         6.4.10       Adjustments or scalars or weighting, if any, applied to histrical data         6.4.112       Close-out/holding periods effective date         6.4.12       Interest Rate Futures Contracts         individual Customers and Market Makers       Interest Rate Futures Contracts         Non-individual Customers and Market Makers       Non-individual Customers and Market Makers         6.4.14       Prequency of parameter reviews       Non-individual Customers and Market Makers         6.4.14       Prequency of parameter reviews change effective date       Non-individual Customers and Market Makers         6.4.15       Results or back-testing review and market member account - based on daily back- cort or back-testing result measurements       201/10/1         6.4.15       Results or back-testing result measurements       6         6.5.12       Frequency of davianter reviews change effective date       201/10/1         6.5.12       Frequency of davianter reviews change effective date       201/10/1         6.5.12       Frequency of davianter reviews change effective date       201/10/1         6.5.13       Number of times	648	Look back period change offecti	ive date		-		(*ว\		(*3)	
6.4.10       Ajustments change effective date       (-2)				data	-		(*2)	(*2)	(*2)	-
6.4.11       Close-out/holding periods       i.1.day       <				uala	-		- /* ٦\	- (* ว )	- /*つ\	
6.4.12       Cose-out/holding periods effective date       (*2)       Resources Pranework in July 2015, those parameters are reviewed once a year as parameter reviews.       Interest Ret Futures Contracts       Interest Ret Futures/Futures/Futures/Futures/Futures/Futures/Futures/Futures/Futures/Futures/Futures/Futures/Futures/Futur			late		-				. ,	
6.4.13       IM rates link       Interest Rate Futures Contracts       Individual Customers         6.4.13       IM rates link       Interest Rate Futures Contracts       Individual Customers         6.4.14       Frequency of parameter reviews       Individual Customers and Market Makers       Intps://www.tik.co.jp/en/historical/futures/spparam.htm       parameters are reviewed on correlal risk management framework.         6.4.14       Frequency of parameter reviews       Individual Customers and Market Makers       Intps://www.click365.jp/en/start/start06.html       (*3)Non-individual Customers and Market         6.4.14       Frequency of parameter reviews       Interest Rate Futures Contracts       Individual Customers and Market         6.4.14       Frequency of parameter reviews       monthy       weekly       (*3)Non-individual Customers and Market         6.5.14       Number of times over the past 12 months that margin coverage held against any account fell below the actual marked-to-market exposure of that member account - based on daily back-testing result measurements       2017/10/1       2018/9/28       0       3       60       (Note)(6.5.4)Peak that margin coverage held against a clearing service and each initial margin coverage held against a clearing member fell below the actual marked-to-market exposure of that member account - based on daily back-testing result measurements       6.5.1.31 Time of daily back-testing result measurements       6.5.1.31 Time of daily back-testing result measurements       6.5.1.31 Time of daily back-testing			tivo dato		-			,		
A.1.4       Fequency of parameter reviews       Individual Customers and Market Makers       Individual Customers and Market Makers         6.1.15       Fequency of parameter reviews       Individual Customers and Market Makers       Individual Customers and Market Makers       Individual Customers and Market Makers         6.1.15       Fequency of parameter reviews change effective date       2017/10/1       2018/9/28       0       3       60       (Note)(6.5.4)Peak that margin coverage held against any account fell below the actual market-do-market exposure of 6.5.1.2       Fequency of daily back-testing result measurements       2017/10/1       2018/9/28       0       3       60       (Note)(6.5.5.5)Average that margin coverage held against ac learing member fell below that member account - based on daily back         6.5.12       Frequency of daily back-testing result margin coverage have occurred, report on siz					-					
FX Daily Futures Contracts       Individual Customers       Individual Customers       Intips://www.click365.jp/en/start/star06_02.html       management framework.         6.4.14       Frequency of parameter reviews       Equity Index Daily Futures Contracts       Intips://www.click365.jp/en/start/star06_D2.html       Makers         6.4.14       Frequency of parameter reviews change effective date       mon-individual Customers and Market       Makers         6.4.14       Frequency of parameter reviews change effective date       mon-individual Customers and Market       Makers         6.5.1.1       Mmber of times over the past 12 months that margin coverage level       Intibs://www.click365.jp/en/start/star06_D2.html       Makers         6.5.1.2       Frequency of daily back-testing result measurements       Coll (Note)(6.5.4)Peak that margin coverage held against any account fell below the actual market-to-market exposure of that member account - based on daily back-testing result measurements       Coll (Note)(6.5.4)Peak that margin coverage held against any account fell below testing results       Makers         6.5.1.2       Frequency of daily back-testing result measurements       Coll (Note)(6.5.4)Peak that margin coverage held against any account fell below testing results       Makers       Makers         6.5.1.2       Frequency of daily back-testing result if measurements       Coll (Note)(6.5.4)Peak that margin coverage held against any account fell below testing results       Makers       Makers         6.5.2	6.4.13	I'm rates link	Interest Rate Futures Contracts	5			nttps://www.tfx.co.jp/er	nistorical/future	s/spparam.htm	parameters are reviewed once a year as
A.1.4       Frequency of parameter reviews       Imagement tranework.       (*3)Non-individual Customers and Market Makers         6.4.1.4       Frequency of parameter reviews       Imagement tranework.       (*3)Non-individual Customers and Market Makers         6.4.1.5       Frequency of parameter reviews       Imagement tranework.       (*3)Non-individual Customers and Market Makers         6.4.1.5       Frequency of parameter reviews       Imagement tranework.       (*3)Non-individual Customers and Market Makers         6.5.1.5       Results of back-testing of initial margin. At a minimum, this shut margin coverage held against any account fell below the actual market devosarie devote-omarket exposure of that member account - based on daily back-testing result measurements       2017/1/1       2019/9/28       0       60       (Note)(6.5.4)Peak that margin coverage held against and cearing member fell below the actual market devosarie devote-omarket exposure of that member account - based on daily back-testing result measurements       2019/9/28       0       60       (Note)(6.5.5)/verage that margin coverage held against a clearing member fell below the actual market devosarie dev			EX Daily Eutures Contracts	Individual Customora	-		https://www.click265.in	on/start/start06	02 html	part of the validation of overall risk
$ \begin{array}{ c c c c } \hline \begin{tabular}{ c c c c } \hline \begin{tabular}{ c c c c c c c c } \hline \begin{tabular}{ c c c c c c c c c c c c c c c c c c c$							nups://www.click365.jp/	en/start/start06	_02.ntml	management framework.
$ \begin{array}{ c c c c } \hline \begin{tabular}{ c c c c } \hline \begin{tabular}{ c c c c c c c c } \hline \begin{tabular}{ c c c c c c c c c c c c c c c c c c c$				Non-individual Customers and	-		https://www.click265.in	on/start/start06	html	1
Image:							nups://www.click365.jp/	en/start/start06		(*3)Non-individual Customers and Market
6.1.14       Frequency of parameter reviews       monthly       weekly       weekly         6.4.15       Frequency of parameter reviews change effective date       integration of parameter reviews change effective date       (*2)         6.5.1       Results of back-testing of initial margin. At a minimum, this should include, for each clearing service       0       3       60       (Note)(6.5.4) Peak that margin coverage held against any account fell below the actual marked-to-market exposure of that member account - based on daily back-testing result measurements       0       3       60       (Note)(6.5.4) Peak that margin coverage held against a clearing member fell below the actual marked-to-market exposure of fell below the actual marked-to-market exposure of of daily back-testing result if measured once a day       0       3       60       (Note)(6.5.4) Peak that margin coverage held against a clearing member fell below the actual marked-to-market exposure of of daily back-testing result if measured once a day       4,001       6,078       3,618         6.5.1.3       Time of daily back-testing result if measured once a day       100.0%       100.0%       98.3%       Note)(6.5.4) All against a clearing member fell below the actual marked-to-market exposure of that member account - based on daily back testing results.         6.5.3       Achieved coverage level       0       16       2,015       (Note)(6.5.4) All against a clearing member fell below the actual marked-to-market exposure of that member account - based on daily back testing results.         6.5			Fauity Index Daily Futures Con		-		https://www.clickkabu36	5 in/en/start/sta	rt05 html	( )
6.1.15       Frequency of parameter reviews change effective date       (*2)       (*2)       (*2)         6.5       Results of back-testing of initial margin. At a minimum, this should include, for each clearing service e and each initial margin model applied to that clearing service       (*2)       (*2)         6.5.1.1       Number of times over the past 12 months that margin coverage held against any account fell below the actual marked-to-market exposure of that member account - based on daily back-testing result measurements       2017/10/1       2018/9/28       0       3       60       (Note)(6.5.4)Peak that margin coverage held against a clearing member fell below the actual marked-to-market exposure of fast member account - based on daily back-testing result if measurements         6.5.1.2       Frequency of daily back-testing result if measured once a day        100.0%       6:00:00       6:00:00         6.5.2.3       Number of observations        4,001       6,078       3,618       (Note)(6.5.5)Average that margin coverage held against a clearing member fell below that clearing service         6.5.3       Achieved coverage level       100.0%       100.0%       98.3%       (Note)(6.5.5)Average that margin coverage held against a clearing member fell below that crearing service         6.5.4       Where breaches of initial margin coverage have occurred, report on size of uncovered exposure; Peak size       Average       0       16       2,015       (hat member account - based on daily back			Legally much Daily Futures Con					s .jp/en/start/sta		
6.1.15       Frequency of parameter reviews change effective date       (*2)       (*2)       (*2)         6.5       Results of back-testing of initial margin. At a minimum, this should include, for each clearing service e and each initial margin model applied to that clearing service       (*2)       (*2)         6.5.1.1       Number of times over the past 12 months that margin coverage held against any account fell below the actual marked-to-market exposure of that member account - based on daily back-testing result measurements       2017/10/1       2018/9/28       0       3       60       (Note)(6.5.4)Peak that margin coverage held against a clearing member fell below the actual marked-to-market exposure of fast member account - based on daily back-testing result if measurements         6.5.1.2       Frequency of daily back-testing result if measured once a day        100.0%       6:00:00       6:00:00         6.5.2.3       Number of observations        4,001       6,078       3,618       (Note)(6.5.5)Average that margin coverage held against a clearing member fell below that clearing service         6.5.3       Achieved coverage level       100.0%       100.0%       98.3%       (Note)(6.5.5)Average that margin coverage held against a clearing member fell below that crearing service         6.5.4       Where breaches of initial margin coverage have occurred, report on size of uncovered exposure; Peak size       Average       0       16       2,015       (hat member account - based on daily back	6414	Frequency of parameter review	<u> </u>		1		monthly	wookly	weekly	1
6.5       Results of back-testing of initial margin. At a minimum, this should include, for each clearing service and each initial margin model applied to that clearing service       Image: clearing service         6.5.1       Number of times over the past 12 months that margin coverage held against any account fell below the actual marked-to-market exposure of that member account - based on daily back-testing result measurements       Image: clearing member fell below the actual marked-to-market exposure of the actual m		. , .			-		,	,	,	1
6.5.1.1       Number of times over the past 12 months that margin coverage held against any account fell below the actual marked-to-market exposure of that member account - based on daily back-testing results       2017/10/1       2018/9/28       0       3       60       (Note)(6.5.4)Peak that margin coverage held against a clearing member fell below the actual marked-to-market exposure of that member account - based on daily back-testing result measurements         6.5.1.2       Frequency of daily back-testing result measured once a day       2017/10/1       2018/9/28       400       3       60       (Note)(6.5.4)Peak that margin coverage held against a clearing member fell below the actual marked-to-market exposure of 6:00:00         6.5.1.2       Frequency of daily back-testing result if measured once a day       400       6:00:00       6:00:00       6:00:00         6.5.3       Achieved coverage level       100.0%       98.3%       (Note)(6.5.5)Average that margin coverage held against a clearing member fell below the actual marked-to-market exposure of that member account - based on daily back testing results.         6.5.4       Where breaches of initial margin coverage have occurred, report on size of uncovered exposure; Peak size       0       16       2,015       the actual marked-to-market exposure of that member account - based on daily back testing results.         6.5.5       Where breaches of initial margin coverage have occurred, report on size of uncovered exposure; Peak size       0       8       213         6.6.1				ould include, for each clearing ser	vice and each	initial margin	( )	. ,	(2)	
below the actual marked-to-market exposure of that member account - based on daily back- testing results 6.5.1.3 Frequency of daily back-testing result measurements 6.5.2 Number of observations 6.5.2 Number of observations 6.5.3 Achieved coverage level 6.5.4 Where breaches of initial margin coverage have occurred, report on size of uncovered exposure; Peak size for o							0	3	60	(Note)(6.5.4)Peak that margin coverage
desting resultsdesting result measurementsdesting result measuremen				5 ,						
6.5.1.2       Frequency of daily back-testing result measurements       Ime of daily back-testing result if measured once a day       Ima of daily back-testing result if measured once a day       Ima of daily back-testing result if measured once a day       Ima of daily back-testing result if measured once a day       Ima of daily back-testing result if measured once a day       Ima of daily back-testing result if measured once a day       Ima of daily back-testing result is a day       Ima of daily back-testing result is a day       Ima of daily back-testing result is										
6.5.1.3       Time of daily back-testing result if measured once a day       Initial measured once a day<	6.5.1.2		result measurements				dailv	dailv	dailv	- · · ·
6.5.2       Number of observations       4,001       6,078       3,618       testing results.         6.5.3       Achieved coverage level       100.0%       98.3%       (Note)(6.5.5)Average that margin coverage had against a clearing member fell below held against a clearing member fell below         6.5.4       Where breaches of initial margin coverage have occurred, report on size of uncovered exposure; Peak size       Peak       0       16       2,015       the actual marked-to-market exposure of that member account - based on daily back testing results.         6.5.5       Where breaches of initial margin coverage have occurred, report on size of uncovered exposure; Average Size       Average       0       8       213       testing results.         6.6       Average Total Variation Margin Paid to the CCP by participants each business       2018/7/1       2018/9/28       51       2,323       471         6.7.1       Maximum total variation margin paid to the CCP on any given business day over the period       2018/7/1       2018/9/28       329       17,340       1,420         6.8       Maximum aggregate initial margin call on any given business day over the period       2018/7/1       2018/9/28       329       17,340       1,420								· · · · · · · · · · · · · · · · · · ·	,	that member account - based on daily back-
A. A chive of coverage level       Achieved coverage level       Note: (a coverage hevel)       Note: (b cov		, 5			1					Testing results.
0.3.3       Achiever doverage level       Image: Coverage levele       Image: Coverage levele							.,	0,070	2,010	
Image: Construction of the con	6.5.3	Achieved coverage level			1		100.0%	100.0%	98.3%	
report on size of uncovered exposure; Peak size       Image: Construction of the const	_									held against a clearing member fell below
report on size of uncovered exposure; Peak size       Image: Construction of the const	6.5.4	Where breaches of initial margi	n coverage have occurred,	Peak	1	1	0	16	2,015	the actual marked-to-market exposure of
6.5.5       Where breaches of initial margin coverage have occurred, report on size of uncovered exposure; Average Size       Average       Image: Constraint of the testing results.         6.6       Average Total Variation Margin Paid to the CCP by participants each business       2018/7/1       2018/9/28       51       2,323       471         6.7       Maximum total variation margin paid to the CCP on any given business day over the period       2018/7/1       2018/9/28       329       17,340       1,420         6.8       Maximum aggregate initial margin call on any given business day over the period       2018/7/1       2018/9/28       329       17,340       1,420		5								that member account - based on daily back-
report on size of uncovered exposure; Average SizeImage: Size of uncovered exposure; Average SizeImage: Size of uncovered exposure; Average Size6.6Average Total Variation Margin Paid to the CCP by participants exb usiness2018/712018/928512,3234716.7Maximum total variation margin paid to the CCP on any given business day over the period2018/712018/2832917,3401,4206.8Maximum aggregate initial margin call on any given business day over the periodImage: Size of the cover size of th	6.5.5			Average			0	8	213	
6.6.1Average Total Variation Margin Paid to the CCP by participants each business2018/712018/928512,3234716.7Maximum total variation margin paid to the CCP on any given business day over the period2018/712018/92832917,3401,4206.8Maximum aggregate initial margin call on any given business day over the period51512,323471		report on size of uncovered exp	oosure; Average Size							
6.7       Maximum total variation margin paid to the CCP on any given business day over the period         6.7.1       Maximum total variation margin paid to the CCP on any given business day over the period       2018/7/1       2018/9/28       329       17,340       1,420         6.8       Maximum aggregate initial margin call on any given business day over the period										
6.7.1Maximum total variation margin paid to the CCP on any given business day over the period2018/7/12018/9/2832917,3401,4206.8Maximum aggregate initial margin call on any given business day over the period </td <td>6.6.1</td> <td>Average Total Variation Margin</td> <td>Paid to the CCP by participants</td> <td>each business</td> <td>2018/7/1</td> <td>2018/9/28</td> <td>51</td> <td>2,323</td> <td>471</td> <td></td>	6.6.1	Average Total Variation Margin	Paid to the CCP by participants	each business	2018/7/1	2018/9/28	51	2,323	471	
6.8 Maximum aggregate initial margin call on any given business day over the period		Maximum total variation margin	n paid to the CCP on any given b	usiness day over the period						
	6.7.1				2018/7/1	2018/9/28	329	17,340	1,420	
6.8.1 Maximum aggregate initial margin call on any given business day over the period 2018/7/1 2018/9/28 137 857 678										
	6.8.1	Maximum aggregate initial man	gin call on any given business da	ay over the period	2018/7/1	2018/9/28	137	857	678	

							(Unit : Millions of yen)
	P	rinciple 7 Liquidity Risk	Frequ	lency		ring Service	
Ref.No.		Disclosure Description	Start Date	End Date	Interest Rate Futures Contracts	Daily Futures Contracts	Comments
7.1	Liquidity Risk						
7.1.1	State whether the clearing serv	ice maintains sufficient liquid resources to 'Cover 1' or 'Cover 2'.	2018/9/28	2018/9/28	4	3	(7.1.1)The number of expected defaulting members is defined as one Clearing
7.1.2	Size and composition of qualifying liquid resources for	(a) Cash deposited at a central bank of issue of the currency concerned			0	0	Member that would potentially cause the largest liquidity risk to TFX and several
7.1.3	each clearing service	(b) Cash deposited at other central banks			0		Clearing Members with the lowest amount
7.1.4		(c) Secured cash deposited at commercial banks (including reverse repo)			0		Interest Rate Futures Contracts :
7.1.5	-	(d) Unsecured cash deposited at commercial banks			0	0	3members / Daily Futures Contracts : 2members.
7.1.6		(e) secured committed lines of credit (ie those for which collateral/security will be provided by the CCP if drawn) including committed foreign exchange swaps and committed repos			0	0	(7.1.4)"Secured cash deposited at commercial bank" refers to the cash
7.1.7		(f) unsecured committed lines of credit (ie which the CCP may draw without providing collateral/security)			29,000	0	fixed deposit account in commercial bank,
7.1.8	-	(g) highly marketable collateral held in custody and investments that are readily available and convertible into cash with prearranged and highly reliable funding arrangements			0	0	which does not incur any loss at the maturity.
7.1.9	-	even in extreme but plausible market conditions (h) other			0		(7.1.7)The liquidity supply facilities are set with several commercial banks designated
7.1.10		ine access to central bank liquidity or facilities			None.	/ / / ///	as the Settlement Banks and TFX can utilize
7.1.11	Details regarding the schedule of payments or priority for allocating payments, if such exists, and any applicable rule, policy, procedure, and governance arrangement around such decision making.				https://www.tfx.co.jp/en,		the funds within the same day upon taking procedural steps provided in the applicable agreements.
7.2		oplementary liquidity risk resources for each clearing service abov	e those qualif	ying liquid re	sources above.		
7.2.1	Size and composition of any sup above those qualifying liquid res	oplementary liquidity risk resources for each clearing service sources in 7.1	-	-		4,252	

7.3	Liquidity Risk					
7.3.1	Estimated largest same-day and, where relevant, intraday and	SameDayPayment_Total	2017/10/1	2018/9/28	4,288	16,516
	multiday payment obligation ("ELPO") in total that would be	SameDayPayment			4,288	16,516
	caused by the default of any single participant and its affiliates	IntraDayPayment			-	-
	in extreme but plausible market conditions	MultiDayPayment	1		-	-
7.3.2	Report the number of business days, if any, on which the above	amount exceeded its qualifying			0	0
	liquid resources (identified as in 7.1, and available at the point	the breach occurred), and by				
	how much;No. of days in quarter					
7.3.3	Number of business days, if any, on which the above amount ex	ceeded its qualifying liquid			0	0
	resources (identified as in 7.1, and available at the point the bre	ach occurred), and by how				
	much; Amount of excess on each day					
7.3.4	Actual largest intraday and multiday payment obligation of a	SameDayPayment_Total			127	49,291
	single participant and its affiliates (including transactions	SameDayPayment			127	49,291
	cleared for indirect participants) over the past twelve months;	IntraDayPayment			-	-
	Peak day amount in previous twelve months	MultiDayPayment			-	-
7.3.5	Estimated largest same-day and, where relevant, intraday and r	nultiday payment obligation in			-	-
	each relevant currency that would be caused by the default of a	ny single participant and its				
	affiliates (including transactions cleared for indirect participants)	in extreme but plausible				
	market conditions					
7.3.6	Number of business days, if any, on which the above amounts e	exceeded its qualifying liquid			-	-
	resources in each relevant currency (as identified in 7.1 and ava	ilable at the point the breach				
	occurred), and by how much					
7.3.7	Report the number of business days, if any, on which the above	amounts exceeded its			-	-
	qualifying liquid resources in each relevant currency (as identified	d in 7.1 and available at the				
	point the breach occurred), and by how much; Amount of excess	s on each day				

	Principle 13 Default rules and Procedures			uency	Clear	ing Service	
Ref.No.	Disclosure Description		Start Date	End Date	Interest Rate Futures Contracts	Daily Futures Contracts	Comments
13.1	Quantitative information related	d to defaults					
13.1.1	Quantitative information	Amount of loss versus amount of initial margin	2018/7/1	2018/9/28	-	-	
13.1.2	related to defaults	Amount of other financial resources used to cover losses	1		-	-	
13.1.3.		Proportion of client positions closed-out	1		-	-	
13.1.3.		Proportion of client positions ported			-	-	
13.1.4		Appropriate references to other published material related to			-	-	
		the defaults					

	Principle 14 Segregation and Portability			Clear	ing Service				
Ref.No.	Disclosure Description	Start Date	End Date	Interest Rate Futures	Daily Futures Contracts	Comments			
Kerino.		Start Date	Life Date	Contracts	buily i deal es contracts				
14.1	Total Client Positions held as a share of notional values cleared or of the settlement value of securities transactions								
14.1.1	Total Client Positions held in individually segregated accounts	2018/9/28	2018/9/28	0%	100%				
14.1.2	Total Client Positions held in omnibus client-only accounts, other than LSOC accounts			100%	0%				
14.1.3	Total Client Positions held in legally segregated but operationally comingled (LSOC) accounts	]		0%	0%				
14.1.4	Total Client Positions held in comingled house and client accounts			0%	0%				

	Clearing Service			Freq	Principle15 General Business Risk			
Comments	Daily Futures Contracts	rest Rate Futures Contracts	End Date	Start Date	Disclosure Description	Ref.No.		
					General business risk	5.1		
	18,756		2018/3/31	2017/4/1	Value of liquid net assets funded by equity	5.1.1		
	1,452(*4)				Six months of current operating expenses	5.1.2		
					General business risk; Financial Disclosures	5.2		
(*5) Cash collateral is held on the balance	6,691		2018/3/31	2017/4/1	Total Revenue (Operating revenue)	5.2.1		
sheet. Non-Cash collateral is held off the	6,747				Total Expenditure (Operating expenditure)	5.2.2		
balance sheet.	-56				Profits	5.2.3		
	512,279				Total Assets	5.2.4		
	490,839				Total Liabilities	5.2.5		
	(*5)				Explain if collateral posted by clearing participants is held on or off the CCP's balance sheet	5.2.6		
	-				Additional items as necessary	5.2.7		
					General business risk; Income breakdown	5.3		
(15.3.1) Trading service fees include	87.72%		2018/3/31	2017/4/1	Percentage of total income that comes from fees related to provision of clearing services	5.3.1		
clearing service fees.	2.50%				Percentage of total income that comes from the reinvestment (or rehypothecation) of assets	5.3.2		
					provided by clearing participants			

1. The amount of depreciation expence.

2. The amount of incentive program fees (2,898 million yen). Trading service fees received from Market Maker include the incentive program fees (2,898 million yen) to be passed through trading members. Both Total revenue and Total expenditure on the Financial Statements include the incentive program fees.

							(Unit : Millions of yen)
	Principle 16 Custody and Investment Risks		Freq	lency	Clear	ing Service	
Ref.No.	Disclosure Description		Start Date	End Date	Interest Rate Futures Contracts	Daily Futures Contracts	Comments
16.1	Total cash (but not securities) received from participants, regardless	of the form in which it is hel	d, deposited	or invested, s	plit by whether it was rece	eived as initial margin or default f	fund contribution
16.1.1	Initial margin		2018/9/28	2018/9/28	6,084	457,382	
16.1.2	Default fund, received from participants				2,875	15,717	
16.2	How total cash received from participants (16.1) is held/deposited/ir	nvested, including;					
16.2.1	Percentage of this total participant cash held as cash deposits		2018/9/28	2018/9/28	100%	100%	(16.2.4)"Secured : as cash deposits at
16.2.2	Percentage held : as cash deposits at central banks of issue of the cu	urrency deposited			0%	0%	commercial banks" refers to the cash
16.2.3	Percentage held : as cash deposits at other central banks				0%	0%	deposited at ordinary deposit account or
	Percentage held : as cash deposits at commercial banks (Secured, ir	5			100%		fixed deposit account in commercial bank,
	Percentage held : as cash deposits at commercial banks (Unsecured	)			0%	0%	which does not incur any loss at the
	Percentage held : as cash deposits in money market funds				0%	0%	maturity.
	Percentage held : as cash deposits in other forms				0%	0%	maturity.
-		al currency, JPY			100%	100%	
	Percentage held as cash deposits				100%	100 /0	
-	Weighted average maturity of these cash deposits and money marke				(*6)		deposited at ordinary deposit account in
	Percentage of total participant cash invested in securities; Domestic	5 5			-	0%	commercial banks.
	Percentage of total participant cash invested in securities; Other sove	ereign government bonds			-	-	
	Percentage invested in : agency bonds				-	-	(16.2.18) Investment is made obeying the
	Percentage invested in : state/municipal bonds				-	-	management and operation rules for
	Percentage invested in : other instruments				-	-	collateral.
	Percentage split by currency of these securities				-	0%	
	Weighted average maturity of these securities				-	-	
	Estimate of the risk on the investment portfolio				-	-	
16.2.18	Investment policy sets a limit on the proportion of the investment po	ortfolio that may be			-	-	
	allocated to a single counterparty, and the size of that limit						
-	Number of times over the previous quarter in which this limit has be	een exceeded			-	-	
-	Percentage of total participant cash held as securities				0%	0%	
1	Rehypothecation of participant assets (ie non-cash)						
		ial margin	2018/9/28	2018/9/28	-	-	(16.3) Participant assets are not
16.3.2		ault fund			-	-	rehypothecated by TFX.
		ial margin			-	-	
16.3.4	Maturities Def	ault fund			-	-	

	Principle 17 Operational Risk			Clear	ring Service	
Ref.No.	Disclosure Description		End Date	Interest Rate Futures	Daily Futures Contracts	Comments
Kenno.			End Date	Contracts	Duily Futures contracts	
17.1	Operational availability target for the core system(s) involved in clearing (whether or not outsour	ced) over spe	ecified period	for the system (e.g. 99.99	% over a twelve-month period)	
17.1.1	Operational availability target for the core systems involved in clearing over specified period for	-	-	100%	100%	
	the system					
17.2	Actual availability of the core system(s) over the previous twelve month period					
17.2.1	Actual availability of the core system(s) over the previous twelve month period	2017/10/1	2018/9/28	100%	100%	
17.3	Total number of failures					
17.3.1	Total number of failures and duration affecting the core system(s) involved in clearing over the	2017/10/1	2018/9/28	0	0	
	previous twelve month period					
17.4	Recovery time objective(s)					
17.4.1	Recovery time objective(s) (e.g. within two hours)	-	-	2hours	2hours	

Principle 18 Access and Participation Requirements				Freq	uency	Clear	ing Service		
Ref.No.		Disclosure Description		Start Date	End Date	Interest Rate Futures Contracts	Daily Futures Contracts	Comments	
18.1 Number of clearing members, by clearing service									
18.1.1.1 Number of General clearing members				2018/9/28	2018/9/28	30	0		
18.1.1.2 Number of Direct clearing members						0	26		
18.1.1.3 Number of Others category						0	0		
18.1.2.1	Number of Central bank partici	pants				0	0		
18.1.2.2 Number of CCP participants						0	0		
18.1.2.3	Number of Bank participants					13	4		
18.1.2.4	Number of Other participants					17	22		
18.1.3.1	Number of Domestic participan	ts				29	24		
18.1.3.2 Number of Foreign participants						1	2		
18.2	Open Position Concentration								
18.2.1	Fewer than 25 members	Largest 5 members	Peak	2018/7/1	2018/9/28	-	-		
			Average			-	-		
18.2.2	25 or more members	Largest 5 members	Peak			69%	70%		
			Average			66%	69%		
18.2.3		Largest 10 members	Peak			92%	85%		
			Average			89%	84%		
18.3 Initial Margin Concentration									
18.3.1	Fewer than 25 members	Largest 5 members	Peak	2018/7/1	2018/9/28	-	-		
			Average			-	-		
18.3.2	25 or more members	Largest 5 members	Peak			67%	79%		
			Average			65%	78%		
18.3.3		Largest 10 members	Peak			88%	91%		
			Average			87%	90%		
18.4 Segregated Default Fund Concentration									
18.4.1	Fewer than 25 members	Largest 5 members	Quarter end	2018/9/28	2018/9/28	-	-		
18.4.2	25 or more members	Largest 5 members	Quarter end			41%	62%		
18.4.3		Largest 10 members	Quarter end			63%	85%		

Principle 19 Tiered Participation Arrangements				Frequency		Clear	ing Service		
Ref.No.		Disclosure Description		Start Date	End Date	Interest Rate Futures Contracts	Daily Futures Contracts	Comments	
19.1	9.1 Tiered participation arrangements, measures of concentration of client clearing								
19.1.1	Number of clients (accounts)			2018/7/1	2018/9/28	-	1,072,743		
19.1.2	19.1.2 Number of direct menbers that clear for clients					30	20		
19.1.3.1	Percent of client transactions	Attributable to the top five	Peak			100%	75%		
19.1.3.2		clearing menbers	Average			94%	67%		
19.1.4.1		Attributable to the top ten	Peak			100%	93%		
19.1.4.2		clearing menbers	Average			100%	91%		

	(Unit : Millions of ye									
Principle 23 Disclosure of Rules, Key Procedures, and Market Data				lency	Clearing Service					
Ref.No.	Disclosure Description			End Date	Interest Rate Futures	Daily Futures Contracts		Comments		
Ker.no.					Contracts	FX	Equity Index			
23.1	Disclosure of rules, key procedures, and market data; Average D									
23.1.1	Average daily volumes			2018/9/28	5,993lots	127,007lots	17,861lots			
23.1.2	Average notional value of trades cleared				598,732	108,287	41,954			
23.2	Segregated Default Fund Concentration									
23.2.1	Gross notional outstanding/total settlement value of novated but not-yet settled securities transactions			2018/9/28	13,593,641	1,476,206	595,149			
23.2.2	Asset class				Interest Rate	FX	Equity Index			
23.2.3	Product type				Futures/Option	Forex	CFD			
23.2.4	Product code	Bloomberg			YEA	JNUSCFD	TFXJNKY			
		Reuters			0#JEY	0#TFXFX	TFX/CFD/INDEX			
23.3	Disclosure of rules, key procedures, and market data; Execution Facility									
23.3.1	Average daily volumes submitted by Execution facility or matching/confirmation venue			2018/9/28	5,993lots	127,007lots	17,861lots			
23.3.2	Notional contract values submitted by Execution facility or matching/confirmation venue				598,732	108,287	41,954			